



IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

Re application of:

Gastineau *et al.*

Appl. No.: 09/536,258

Filed: March 27, 2000

For: HEDGING EXCHANGE TRADED
MUTUAL FUNDS OR OTHER
PORTFOLIO BASKET PRODUCTS

Examiner: Charles, Debra F.

Art Unit: 3624

Confirmation No.: 3646

Atty. Docket No: 00322.00007.NPUS00

Date: December 9, 2005

SUPPLEMENTAL INFORMATION DISCLOSURE STATEMENT

Mail Stop RCE
Commissioner for Patents
P.O. Box 1450
Alexandria, VA 22313-1450

Dear Sir:

In compliance with the duty of disclosure under 37 C.F.R. § 1.56, it is respectfully requested that this Supplemental Information Disclosure Statement be entered and the documents listed on attached Form PTO-1449 be considered by the Examiner and made of record. Copies of the nineteen (19) listed documents required by 37 C.F.R. § 1.98(a)(2) are enclosed for the convenience of the Examiner.

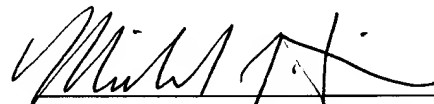
In accordance with 37 C.F.R §§ 1.97(g),(h), this Supplemental Information Disclosure Statement is not to be construed as a representation that a search has been made, and is not to be construed to be an admission that the information cited is, or is considered to be, material to patentability as defined in 37 C.F.R. § 1.56(b).

No fees are believed to be due in connection with the filing of this Supplemental Information Disclosure Statement, however, should any other fees be required for any reason, the Commissioner is authorized to deduct said fees from Deposit Account No. **08-3038**, Atty. Docket No. **00322.0007.NPUS00**.

Applicants respectfully request that the listed documents be made of record in the present case.

Respectfully submitted,

Date: December 9, 2005


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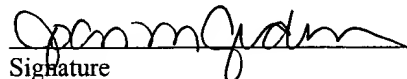
CERTIFICATE OF MAILING
(37 C.F.R. §1.10(a))

I hereby certify that this paper (along with any referred to as being attached hereto) is being deposited with the United States Postal Service (USPS) on the date shown below using the "Express Mail Post Office to Addressee" service of the USPS (Express Mail No. **EL 560495642US**) in an envelope addressed to *Mail Stop RCE*, Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

December 9, 2005

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Joan M. Gordon


Signature

Form PTO-1449 (modified)

Atty. Docket No.:
00322.0007.NPUS00Serial No.:
09/536,258

List of Patents and Publications for Applicant's

Applicant:
Gary L. Gastineau

INFORMATION DISCLOSURE STATEMENT

(Use several sheets if necessary)

Filing Date:
March 27, 2000Group:
3624U.S. Patent Documents
See Page 1Foreign Patent Documents
See Page 1Other Art
See Pages 1-2

U.S. Patent Documents (do NOT delete this heading)

U.S. Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Name	Class	Sub Class	Filing Date of App.
	A1	5,765,165	06/09/1998	Harper	707	104	
	A2	5,873,071	02/16/1999	Ferstenberg et al.	705	37	

Foreign Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Country	Class	Sub Class	Translation Yes/No
	B1	WO 01/03046	11.01.2001	PCT			Y
	B2	WO 02/091109	14.11.2002	PCT			Y
	B3	WO 03/001325	03.01.2003	PCT			Y
	B4	WO 03/083616	09.10.2003	PCT			Y

Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

Exam. Init.	Ref. Des.	Citation
	C1	"Market Models: A Guide to Financial Data Analysis," by C. Alexander, Wileys, 2001, pp. 143-178.
	C2	"Sources of Over-Performance in Equity Markets: Mean Reversion, Common Trends and Herding," by Carol Alexander <i>et al.</i> , <i>ISMA Centre Discussion Papers in Finance DP2003-08</i> , October 2003, pp. 3-31.
	C3	"Blind Bids Become Popular in Big Trades," by Grep Ip, <i>Wall Street Journal</i> , Aug. 14, 1997.
	C4	"The Risk and Return from Factors," by Louis K. C. Chan <i>et al.</i> , <i>The Journal of Financial and Quantitative Analysis</i> , Vol. 33, No. 2 (Jun., 1998). Pp. 159-188.
	C5	"Risk and Return in an Equilibrium Apt," by Gregory Connor <i>et al.</i> , <i>Journal of Financial Economics</i> , 21 *1988) 255-289. North-Holland.
	C6	Feeney, "Stock Market Indices: A Principal Components Analysis," Cowles Foundation for Research in Economics at Yale University, Monograph 19, pp. 110-138.
	C7	"Mimicking Portfolios and Exact Arbitrage Pricing," by Gur Huberman <i>et al.</i> , <i>The Journal of Finance</i> , Vol. 42, No. 1 (Mar., 1987), pp 1-9.

EXAMINER:

DATE CONSIDERED:

EXAMINER: INITIAL IF REFERENCE CONSIDERED, WHETHER OR NOT CITATION IS IN CONFORMANCE WITH MPEP609; DRAW LINE THROUGH CITATION IF NOT IN CONFORMANCE AND NOT CONSIDERED. INCLUDE COPY OF THIS FORM WITH NEXT COMMUNICATION TO APPLICANT.

INFORMATION DISCLOSURE STATEMENT — PTO-1449 (MODIFIED)

Form PTO-1449 (modified)

Atty. Docket No.:
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See Page 1Foreign Patent Documents
See Page 1Other Art
See Pages 1-2

Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

Exam. Init.	Ref. Des.	Citation
	C8	"International Portfolio Diversification: A Multivariate Analysis for a Group of Latin American Countries," by Donald R. Lessard, <i>The Journal of Finance</i> , Vol. 28, No. 3 (Jun., 1973), pp. 619-633.
	C9	"Principal Blind Bidding In Portfolio Trading," <i>Traders</i> , No. 143, Vol. 11; pg. NA; ISSN: 0894-7295, September 1998, PP. 1-3.
	C10	"Common Factors in Security Returns: Microeconomic Determinants and Macroeconomic Correlates," by Barr Rosenberg <i>et al.</i> , Institute of Business and Economic Research, University of California, Berkeley, Working Paper No. 44, May 13-14, 1976, pp. 1-55.
	C11	"Extra-Market Components of Covariance Among Security Prices," by Barr Rosenberg <i>et al.</i> , University of California, Berkeley, Research Program in Finance, Working Paper RPF-013, pp. 1-45.
	C12	"Factor Analysis and Principal Components," by Hans Schneeweiss <i>et al.</i> , <i>Journal of Multivariate Analysis</i> , Vol. 55, pp. 105-124 (1995).
	C13	"Common Principal Components and Related Multivariate Models," by Bernhard Flury, <i>Department of Mathematics, Indiana University</i> , Bloomington, Indiana, Copyright 1988 by John Wiley & Sons, Inc.; pp. 1-258.

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